Efficient and Adaptive Estimation for Semiparametric Models

Peter Bickel, Chris Klaassen, Ya'acov Ritov, and Jon A. Wellner

Changes and Corrections

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- Page 11, line 11: delete "a σ-finite measure".
- Page 13, lines 4-5: Delete the sentence: "Note that hypothesis (ii) is exactly the continuity of $\dot{s}(\theta)$ in the sense of definition A.5.3."
- Page 15, line -9: change "A.5.2" to "A.5.3".
- Page 16, line 10: change $1^2_{[s(\theta)>0]}$ to $1_{[s(\theta)>0]})^2$.
- Page 40, (e) +3: replace "(8)" by "(e)".
- Page 47, line -1: replace "or equivalently" by "implying".
- Page 54, line 7: change "$\dot{\gamma}(s_0) \neq 0$ or s_0" to "$\dot{\gamma}(s_0) \notin [s_0]$".
- Page 56, line 10: replace the first $\supset$ by $=$.
- Page 56, line -7: change L_2 to L_2-.
- Page 64, line 1: delete the word "locally". Thus part B. of theorem 3.3.2 will read: "B. $\Delta_0 = 0$ if and only if T_n is asymptotically linear with influence function $\tilde{l}$, and then T_n is efficient."
- Page 135, line 7: Change $\dot{l}_2 = 2 - TE(U|T)$ to $\dot{l}_2 = 2 + TE(U|T)$.
- Page 163, line -9: The term to the right of the equals sign should read $\sqrt{\alpha(u)}K(u,v)$.
- Page 175, line 3: insert after "function": "in the case of one unknown marginal distribution".
- Page 185, line 10: insert "(" at the beginning of the display; and change $\mathbb{Z}_n$ to $\mathbb{Z}_{n'}$ twice.
- Page 186, line 18: change $(K - K)$ to $(\pi K - \pi K)$.
- Page 190, line -10: change "A.9.3" to "A.9.2".
- Page 196, line -8: Change $+\eta$ to $-\eta$.
- Page 197, line -12: change $(\cdot - t) \wedge 0$ to $(\cdot - t) \vee 0$.
- Page 197, line -6: change lower limit of integral from x to t.
- Page 198, line -3: change the display to read

$$= \frac{c(x,t) - \overline{G}(t)c(x,0)}{\overline{F}(t)},$$

- Page 205, line -1: change (9) to (8).
- Page 209, line -1: change $h(Z)$ in the denominator to $h(z)$.
- Page 395, line 12: replace $\sqrt{n|}$ by $\sqrt{n}\,|$.
- Page 395, (20) and (21): change "," to ";" betwen θ_n and G.
- Page 397, line 12: delete "+1" after the *first* subscript λ_n.
- Page 397, (e): The sum in the left side should be multiplied by the factor $\frac{1}{\sqrt{n-\mu_n}}$. Hence the display should appear as

$$\frac{1}{\sqrt{n-\mu_n}} \sum_{i=\mu_n+1}^{n} [\widetilde{\psi}_{n1}(X_i;\theta_n) - \psi_n(X_i)] = o_{P_{(\theta_n,G)}}(1)\,.$$

- Page 397, (f): This display should be:

$$\sqrt{n}\left\{\theta_n - \theta_0 + \frac{1}{n-\mu_n}\sum_{i=\mu_n+1}^{n}[\psi_n(X_i) - \psi(X_i;\theta;G)]\right\} = o_{P_{(\theta,G)}}(1).$$

- Page 400, line –9: Insert: "Proposition 1 is due to Bickel (1982)."
- Page 400, line -2: change "7.2.2" to "7.3.2".
- Page 401, line 2: change "7.2.2" to "7.3.2".
- Page 401, (39): change the factor $\hat{I}_n/2$ to $1/2$ (note the $/\hat{I}_n$ at the end of the line!).
- Page 416, line 6: change L_p to $L_p -$.
- Page 461, line 12: after (1988). insert "With a slightly different definition of regularity this phenomenon has been proved already by Pitman (1979); see his Theorem 3.8, page 19.
- Page 475, line -4: change f^* to f_*.
- Page 483, line -8: change $\mathbf{A}$ to $\mathcal{A}$.
- Page 492, line 19: change $\mathbb{X}_m$ to $\mathbb{X}_n$.
- Page 494, line -8: change $\mathbf{M}_B$ to $\mathcal{M}_b$.
- Page 495, line 6: change $\cap_{n=1}^{\infty}$ to $\cup_{m=n}^{\infty}$.
- Page 497, line 16: change $\{x : k(x,\epsilon) \le K\}$ to $\{x \in M_0 : k(x,\epsilon) \le K\}$.
- Page 500, line 1: change $P_n = \prod_{i=1}^n P_n$ to $P_n = \prod_{i=1}^n P_{ni}$.
- Page 500, line 2: change $Q_n = \prod_{i=1}^n Q_n$ to $Q_n = \prod_{i=1}^n Q_{ni}$.
- Page 513, line 6: change "Kcompact" to "K compact".
- Page 542, line -13: insert "Pitman, E.J.G. (1979). *Some Basic Theory for Statistical Inference*, Chapman and Hall, London.
- Page 554, line 9: change "192" to "193".
- Page 560: change "Stein's estimator, 23" to "Stein's estimator, 22".

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